## **United States Bankruptcy Court**

Southern District of New York

In re: Lehman Brothers Holdings, Inc. et al.

Case No.: **08-13555** 

#### NOTICE OF PARTIAL TRANSFER OF CLAIM OTHER THAN FOR SECURITY

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this notice.

### Farallon Capital Institutional Partners II, L.P.

Name and Address where notices to transferee should be sent

c/o Farallon Capital Management, L.L.C. One Maritime Plaza, Suite 2100 San Francisco, CA 94111 Attn: Max Strasburg

### J.P. Morgan Securities plc

Name of Transferor

Court Claim Number: 30300

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$7,477.50

Court Claim Number: 30301

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 2,793.90

Court Claim Number: 30302

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 6,370.10

Court Claim Number: 30303

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 11,785.18

Court Claim Number: 30304

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 17,596.50

Court Claim Number: 30318

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 5.232.22

Court Claim Number: 30319

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 1,930.33

Court Claim Number: 30320

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 9,956.45

Court Claim Number: 30340

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 133,954.88

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 6,095.79

Court Claim Number: 36267

Allowed Amount of Claim Transferred with respect

to ISIN XS0260592752: \$ 17,899.07

Court Claim Number: 40672

Allowed Amount of Claim Transferred with respect

to ISIN XS0291131141: \$ 17,738.82

Court Claim Number: 44551

Allowed Amount of Claim Transferred with respect

to ISIN XS0228154158: \$ 5,538.87

Court Claim Number: 44551

Allowed Amount of Claim Transferred with respect

to ISIN XS0228154158: \$ 17,840.85

Court Claim Number: 44572

Allowed Amount of Claim Transferred with respect

to ISIN CH0027120655: \$ 28,631.99

Court Claim Number: 44575

Allowed Amount of Claim Transferred with respect

to ISIN XS0268576609: \$ 17,694.23

Court Claim Number: 44619

Allowed Amount of Claim Transferred with respect

to ISIN XS0139285257: \$ 193,353.16

Court Claim Number: 44619

Allowed Amount of Claim Transferred with respect

to ISIN XS0154907991: \$ 209,316.52

Court Claim Number: 47603

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 15,239.46

Court Claim Number: 49737

Allowed Amount of Claim Transferred with respect

to ISIN XS0176153350; \$ 18,235.32

Court Claim Number: 49737

Allowed Amount of Claim Transferred with respect

to ISIN XS0297522228: \$ 82,045.75

Court Claim Number: 49737

Allowed Amount of Claim Transferred with respect

to ISIN XS0200284247: \$ 14,424.85

Court Claim Number: 49737

Allowed Amount of Claim Transferred with respect

to ISIN XS0185655445: \$ 18,174.64

Allowed Amount of Claim Transferred with respect

to ISIN XS0125559467: \$ 14,443.93

Court Claim Number: 50315

Allowed Amount of Claim Transferred with respect

to ISIN XS0126892255: \$ 21,010.24

Court Claim Number: 50315

Allowed Amount of Claim Transferred with respect

to ISIN XS0163560690: \$ 21,582.15

Court Claim Number: 50316

Allowed Amount of Claim Transferred with respect

to ISIN XS0125559467: \$ 64,562.79

Court Claim Number: 50316

Allowed Amount of Claim Transferred with respect

to ISIN XS0125559467: \$ 11,915.50

Court Claim Number: 50316

Allowed Amount of Claim Transferred with respect

to ISIN XS0126892255: \$ 111,301.66

Court Claim Number: 50316

Allowed Amount of Claim Transferred with respect

to ISIN XS0163560690: \$ 114,417.14

Court Claim Number: 51638

Allowed Amount of Claim Transferred with respect

to ISIN XS0214347360: \$ 54,526.94

Court Claim Number: 52389

Allowed Amount of Claim Transferred with respect

to ISIN XS0218304458: \$ 9,071.33

Court Claim Number: 52390

Allowed Amount of Claim Transferred with respect

to ISIN XS0210433206: \$ 11,466.56

Court Claim Number: 55824

Allowed Amount of Claim Transferred with respect

to ISIN XS0301522719: \$ 25,721.29

Court Claim Number: 55829

Allowed Amount of Claim Transferred with respect

to ISIN XS0336151088: \$ 19,654.61

Court Claim Number: 55935

Allowed Amount of Claim Transferred with respect

to ISIN XS0323848977: \$ 91,789.72

Court Claim Number: 56717

Allowed Amount of Claim Transferred with respect

to ISIN XS0260371827: \$ 19,512.70

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC029: \$ 66,052.89

Court Claim Number: 58221

Allowed Amount of Claim Transferred with respect

to ISIN XS0210782552: \$ 3,896.46

Court Claim Number: 58247

Allowed Amount of Claim Transferred with respect

to ISIN XS0270752313: \$ 46,261.38

Court Claim Number: 58247

Allowed Amount of Claim Transferred with respect

to ISIN XS0260592752: \$89,495.37

Court Claim Number: 58893

Allowed Amount of Claim Transferred with respect

to ISIN XS0248282120: \$ 39,206.75

Court Claim Number: 58893

Allowed Amount of Claim Transferred with respect

to ISIN XS0248282120: \$ 27,456.43

Court Claim Number: 58895

Allowed Amount of Claim Transferred with respect

to ISIN XS0248282120: \$ 11,762.01

Court Claim Number: 58895

Allowed Amount of Claim Transferred with respect

to ISIN XS0248282120: \$ 13,898.17

Court Claim Number: 58895

Allowed Amount of Claim Transferred with respect

to ISIN XS0248282120: \$ 11,326.88

Court Claim Number: 58895

Allowed Amount of Claim Transferred with respect

to ISIN XS0248282120: \$ 20,152.81

Court Claim Number: 58914

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 15,239.46

Court Claim Number: 58915

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$40,638.57

Court Claim Number: 58918

Allowed Amount of Claim Transferred with respect

to ISIN AU300LBTC011: \$ 15,239.46

Court Claim Number: 59427

Allowed Amount of Claim Transferred with respect

to ISIN XS0168797032: \$51,353.89

Allowed Amount of Claim Transferred with respect

to ISIN XS0168797032: \$ 4,576.62

Court Claim Number: 59427

Allowed Amount of Claim Transferred with respect

to ISIN XS0168797032: \$ 79.82

Court Claim Number: 59495

Allowed Amount of Claim Transferred with respect

to ISIN XS0288524795: \$ 35,632.13

Court Claim Number: 60639

Allowed Amount of Claim Transferred with respect

to ISIN XS0289069519: \$ 28,251.83

Court Claim Number: 60639

Allowed Amount of Claim Transferred with respect

to ISIN XS0289069519: \$ 23,082.87

Court Claim Number: 60639

Allowed Amount of Claim Transferred with respect

to ISIN XS0289069519: \$ 5,755.29

Court Claim Number: 60655

Allowed Amount of Claim Transferred with respect

to ISIN XS0279202682: \$ 22,103.61

Court Claim Number: 61055

Allowed Amount of Claim Transferred with respect

to ISIN XS0209164358: \$ 106,531.61

Court Claim Number: 61059

Allowed Amount of Claim Transferred with respect

to ISIN XS0209164192: \$ 88,620.82

Court Claim Number: 61059

Allowed Amount of Claim Transferred with respect

to ISIN XS0209164192: \$ 108,470.32

Court Claim Number: 61059

Allowed Amount of Claim Transferred with respect

to ISIN XS0209164192: \$ 33,923.63

Court Claim Number: 62721

Allowed Amount of Claim Transferred with respect

to ISIN XS0180580572: \$ 307,771.59

Court Claim Number: 62743

Allowed Amount of Claim Transferred with respect

to ISIN XS0315504323: \$ 124,655.84

Court Claim Number: 62743

Allowed Amount of Claim Transferred with respect

to ISIN XS0315504323: \$ 124,655.84

Allowed Amount of Claim Transferred with respect

to ISIN XS0315504323: \$ 178,079.77

Court Claim Number: 62822

Allowed Amount of Claim Transferred with respect

to ISIN XS0309103546: \$ 17,738.82

Court Claim Number: 63325

Allowed Amount of Claim Transferred with respect

to ISIN XS0210782552: \$ 27,184.61

Court Claim Number: 63595

Allowed Amount of Claim Transferred with respect

to ISIN XS0218614567: \$ 90,846.52

Court Claim Number: 63595

Allowed Amount of Claim Transferred with respect

to ISIN XS0255988817: \$ 226,169.98

Court Claim Number: 63597

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$7,095.53

Court Claim Number: 63597

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 8,869.41

Court Claim Number: 63597

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 7,095.53

Court Claim Number: 63597

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 12,417.18

Court Claim Number: 63598

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 26,608.23

Court Claim Number: 63598

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 35,477.64

Court Claim Number: 63598

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 30,156.00

Court Claim Number: 63598

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 49,668.70

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 17,738.82

Allowed Amount of Claim Transferred with respect

to ISIN XS0218614567: \$ 18,169.30

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 21,286.59

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0218614567: \$ 21,803.16

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 17,738.82

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0218614567: \$ 19,986.23

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0213454829: \$ 31,929.88

Court Claim Number: 63605

Allowed Amount of Claim Transferred with respect

to ISIN XS0218614567: \$ 30,887.82

Court Claim Number: 66501

Allowed Amount of Claim Transferred with respect

to ISIN XS0268043709: \$48,976.89

Court Claim Number: 66501

Allowed Amount of Claim Transferred with respect

to ISIN XS0268043709: \$ 3,973.50

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0283820065: \$ 15,549.26

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0289253287: \$ 19,099.83

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0290250454: \$ 10,488.12

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0290251007: \$41,202.48

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0291347234: \$ 12,266.54

Allowed Amount of Claim Transferred with respect

to ISIN XS0283820065: \$ 13,175.33

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0289253287: \$ 16,168.51

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0290250454: \$ 8,892.10

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0290251007: \$ 34,887.41

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0291347234: \$ 10,390.30

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0283820065: \$ 3,175.14

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0289253287: \$ 3,918.70

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0290250454: \$ 2,117.17

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0290251007: \$8,552.57

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0291347234: \$ 2,569.98

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0284892261: \$ 43,254.61

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0288341448: \$ 143,456.28

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0303838006: \$88,007.03

Court Claim Number: 66962

Allowed Amount of Claim Transferred with respect

to ISIN XS0284511994: \$ 325,581.17

Allowed Amount of Claim Transferred with respect

to ISIN XS0284511994: \$ 151,786.09

Court Claim Number: 67180

Allowed Amount of Claim Transferred with respect

to ISIN XS0263871674: \$88,455.69

Court Claim Number: 67474

Allowed Amount of Claim Transferred with respect

to ISIN XS0244093927: \$ 483.78

Court Claim Number: 67475

Allowed Amount of Claim Transferred with respect

to ISIN XS0244093927: \$4,150.33

Court Claim Number: 67476

Allowed Amount of Claim Transferred with respect

to ISIN XS0244093927: \$ 3,206.41

Court Claim Number: 67477

Allowed Amount of Claim Transferred with respect

to ISIN XS0244093927: \$ 1,253.10

| Phone:  |  |
|---|--|
| Name and Address where transferee payments should be sent (if different from above) |  |

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: <u>/s/ Monica Landry, Managing Member of the General Partner</u>

Transferee's Agent

Date: <u>8/18/14</u>

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.

# AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM LEHMAN PROGRAM SECURITY

#### TO: THE DEBTOR AND THE BANKRUPTCY COURT

- For value received, the adequacy and sufficiency of which are hereby acknowledged, J.P. Morgan Securities plc ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Farallon Capital Institutional Partners II, LP (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amount specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's right, title and interest in and to Proof of Claim Number(s) set forth at Schedule 1 hereto (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto.
- 2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on http://www.lehman-docket.com as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; and (g) distributions have been received in respect of the Transferred Claims, which distributions have been no less favorable, including with respect to timing of distributions, than those received by creditors holding similar claims against the Debtors.
- 3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

- 4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.
- 5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.
- 6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.
- 7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is dated as set forth below.

J.P. Morgan Securities plc

By: Andrew C. Faherty
Title: Authorized Signatory

Date: 8/5/14

Address:

J.P. Morgan Securities plc Mail Code: NY 1-M138 383 Madison Avenue - Floor 43

New York, New York 10179 ATTN: Jeffrey L. Panzo Farallon Capital Institutional Partners II, LP By: Farallon Partners, L. C. Ats General Partner

Name: Rajiv A. Pate

Date: Managing Member 8/5/14

Address:

c/o Farallon Capital Management, L.L.C. One Maritime Plaza, Suite 2100 San Francisco, CA 94111

| Faralion Capital Inst | <u>Schedule 1</u> | Transferred Claims

Purchased Claim

The allowed amounts set forth below together with all accused triverest, fees and other recoveries due.

Lehman Programs Securities to which Transfer Relates

|            |  |          |   |              |                 | 1          | 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 | Allowed Amount<br>Transferred |
|------------|--|----------|---|--------------|-----------------|------------|---|-------------------------------|
|            | Description  | 3        | 20                                      | Lehman       | Lehman          |            |   |                               |
|            |  |          | •                                       |              | Brothers        |            |   |                               |
| **         | Fixed Rate Note  | 30300,01 | AU300LBTC011                            |              | inc,            | AUD        | 9,200                                   | \$7,477.50                    |
|            |  |          |   | Ę            | Lehman          |            |   |                               |
| _          |  |          |   |              | Brothers        |            |   |                               |
|            | OFFICE NOTE  | 20305.01 | Authoritation                           | reasury Co.  | Hotaings<br>Mc. | G()A       | 3,438                                   | \$2,793.90                    |
|            |  |          |   | Lehman       | Lehman          |            |   |                               |
|            |  |          |   | Brothers     | Brothers        |            |   |                               |
|            |  |          |   | Treasury Co. | Holofings       | 9          | 6646                                    | 44.970.10                     |
| m          | 3 Fixed Rate Note  | 30302.01 | AU300UBICOTA                            | .,           | 100             | 300        | 0001                                    | 202/0.10                      |
|            |  |          |   | Brothers     | Brothers        |            |   |                               |
| _          |  | •        |   | Treasury Co. | Holdings        |            |   |                               |
| 4          | Fixed Rate Note  | 30303    | AU3000BT0011                            | 8.V.         | inc.            | AUD        | 14,500                                  | \$11,785,18                   |
|            |  |          |   | Leftman      | Lehman          |            |   |                               |
|            |  |          |   | Brothers     | Brothers        |            |   |                               |
| •          |  | Po Poton | A croom a property                      | Treasury Co. | Holdings        | <u> </u>   | 21 650                                  | 0.7 596 50                    |
| 2          | 2 FIXED YOUR NOVE  | 20204-01 | WO SOUCE HOUSE                          | Cohmon       | l observe       | 2          | 200                                     | 2000                          |
|            |  |          |   | Brothers     | Brothers        |            |   |                               |
|            |  |          |   | Treasury Co. | Holdfags        |            |   |                               |
| Ψ.         | 6 Faced Rate Note  | 30318    | AUSOOLBYCOLL                            | B.V.         | <u>ال</u> ا     | AU5        | 6,438                                   | \$5,232,22                    |
|            |  |          |   | Lehman       | Lehman          |            |   |                               |
|            |  |          |   |              | Brathers        |            |   |                               |
|            |  |          |   | sury Co.     | Holdings        |            | r<br>r                                  |                               |
| _          | 7 Fixed Rate Note  | 30319    | AU300LBTC011                            | B.V.         | tuc.            | AUG<br>AUG | 2,375                                   | \$1,930.53                    |
|            |  |          |   | Lehman       | Lehman          |            |   |                               |
|            |  |          |   | Srothers     | Brothers        |            |   |                               |
|            |  | 9        |   | Treasury Co. | Moldings        | Ç. Y       | 43.50                                   | 4000645                       |
| ٥          | D Lixed Kate (Vote   | DZEOC.   | TAN DOWN                                | thread       | Lohman          | 3          | 20000                                   | 25.500                        |
|            |  |          |   | Brothers     | Grothers        |            |   |                               |
|            |  |          |   | Treasury Co. | Holdings        |            |   |                               |
| σï         | 9 Fixed Rate Note  | 30340    | AUS00(BTC011                            |              | inc.            | AUD        | 164,813                                 | \$133,954.88                  |
| L          |  |          |   |              | Lehrnan         |            |   |                               |
|            |  |          |   | Prothers     | Gramers         |            | V-1.4-                                  |                               |
|            | 10 Fixed Rate Note   | 30341    | AU300(8TC011                            |              | Inc.            | AU5        | 7,500                                   | \$6,095.79                    |
|            |  |          |   |              |                 |            |   |                               |
|            | and the Control of the state of |          |   | Comman       | Brothon         |            |   |                               |
|            | Issue of EUR 5,000,000 Calcine Fixed Kale Notes<br>The July 2026 under the US \$45,000,000,000 Euro  |          |   | Treasury Co. | Holdings        |            |   |                               |
| 11         |  | 36267    | XS0260592752                            | B.V.         | H.c.            | EUR        | 12,500                                  | \$17,899.07                   |
|            |  |          |   |              |                 |            |   |                               |
|            | Issue of EUR 1,000,000 Index Linked Redemption   |          |   | Lehman       | Lehman          |            |   |                               |
|            | Notes Due March 2012 under a Basket of Indices   |          |   | Brothers     |                 |            |   |                               |
| - <b>:</b> | Lander the US \$60,000,000,000 Euro Medium Term  | ,        | *************************************** | Treasury Co. |                 | Q          | 12 500                                  | 517 738 B7                    |
| 2          | 12 Ivote Program   | 40672    | XS0291141141                            | B.V.         | uc.             | 5          | 16,000                                  | 4                             |

|              | Petriotion   | 206        | NISI         | Janss                                       | Guarantor                              | ASCIALLING | Notional Amount | Allowed Amount<br>Transferred<br>herein |
|--------------|--|------------|--------------|---|--|------------|-----------------|---|
| 20 E 9       | Issue of CHF 16,000,000 Equity Linked Notes due<br>September 2010 nalamp to a basket of shares under<br>September 2010 nalamp to a basket of shares under<br>Program |            | X50228154158 | Lahman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | CHE        | 6,250           |   |
| - 10 2 g     | Issue of CHF 16,000,000 Equity Linked Notes due<br>September 2010 matting to a hastett of shares under<br>Program<br>Program   | \$1.12S\$# | 8519518ZZO5X | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | #5         | 20,000          | \$17,840.85                             |
| - 20         | Issue of CHF 30,000,000 Capital Protected<br>Certificates on a Basket of Shares  | 44572.12   | CH0027120655 | Lehman<br>Brothers<br>Treasury Co.<br>B.Y.  | Lehman<br>Brothers<br>Holdings<br>Inc. | CHF        | 32,000          | 528,631.99                              |
| 16 16        | Issue of CHF 12,000 000 Equity United Notes due<br>September 2011 relating to a Basket of Shares<br>under the US \$60,000,000 Euro Medium Term<br>Note Program       | 44575.11   | XS0268575609 | nan<br>hers<br>sury Co.                     | Lehman<br>Brothers<br>Holdings<br>Inc. | 5年         | 059'61          | \$17,694.23                             |
| 200          | Issue of EUR 20,000,000 Zero Coupon Notes due<br>December 2009 Linksd bo Indices under the US<br>\$15,000,000,000 Euro Medium Term Note Program                      | 44619.04   | X50139285257 | Lehman<br>Brothers<br>Tressury Co.<br>3.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 136,250         | \$193,353.16                            |
| - 1 57<br>82 | Issue of EUR 18,500,000 Equity Basket Coupon<br>Linked Notes due October 2010 under the US<br>\$15,000,000,000 Euro Medium Term Note Program                         | 44619.04   | XS0154907991 | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 142,250         | \$209,316.52                            |
|              | Issue of AUO 250,000,000 Australen Domesio<br>Fixed Rate Notes due 8/24/11 under the US<br>\$50,000,000 Exte Medium Term Note Program                                | 47603      | A1300(B70011 | Lehman<br>Brothers<br>Treasury Co.,<br>B.V. | Lehman<br>Brothers<br>Holdings<br>Inc. | gnv        | 18,750          | \$15,239.46                             |
|              | Issue of EUR 300,000,000 Inhation Enked Multi-<br>tranche Notes under the US \$18,000,000,000 Euro<br>Medium Term Note Program                                       | 49737.03   | XS0176153350 | Lehman<br>Brothers<br>Treasury Co.<br>R.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 12,500          | \$18,235.32                             |
|              | Besus of EUR 5,000,000 MarQCuS Notes due May<br>2010 under the US 890,000,000,000 Euro Madam<br>Term Note Program  | 49737.23   | X5029752228  | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 62,500          | \$82.045.75                             |
|              | Issus of EUR 125,000,000 Indation Enked Notes<br>under he US 525,000,000 Eurs Medium Term<br>Note Frontam  | 49737.32   | XS0200284247 | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 9,875           | \$14,424.85                             |
|              | issue of EJR 50,000,000 Inflation inited Notes<br>under the US \$18,000,000 Euro Medium Term<br>Note Program   | 49727.33   | XS0185655445 | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR.       | 12,500          |   |
|              | 24 MTN1090   | 50315.44   | XS0125559467 | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 10,137          |   |
|              | 28 MTN1120   | 50315.44   | X50126892255 | Lehman<br>Brothers<br>Treasury Co.<br>B.V.  | Lehman<br>Brothers<br>Hofdings<br>inc. | EUR        | 14,758          |   |
|              | MTW4680  | . E        | yen tasendan | Lehman<br>Brothers<br>Treasury Co.          |  | <u>α</u>   |                 |   |
|              | ZE IMINIBED  | 50315,44   | X50163560690 | B.V.  | 190                                    | בחב        | AAT'CI          | 4                                       |

| Allowed Amount<br>Transferred<br>herein | \$44.CED 70                        | 304,304.17    | ;                    | \$11,915.50  |          | \$111,301.66         |        | \$11441714   | ***********  |  | \$54.526.94   |        |          | \$9,071.33           |                    |              | \$11,466.56           |   |   | \$25,721.29          |             |   | \$19,654.61                                |        |                          | 22,789,72                         |  |  | \$19,512.70        |        |   | \$66,032.89                |  | \$3,896.46       |   | 9   |
|---|------------------------------------|---------------|----------------------|--------------|----------|----------------------|--------|--|--------------|--|---|--------|----------|----------------------|--------------------|--------------|-----------------------|---|---|----------------------|-------------|---|--|--------|--------------------------|-----------------------------------|--|--|--------------------|--------|---|----------------------------|--|------------------|---|---|
| A<br>Ti                                 | 25.242                             | 1 CYSTCL      |                      | 8.363        |          | 78,180               | !      | 90.300   | 007700       | -  | 37.500  |        |          | 6,250                |                    | 1            | 7,813                 |   |   | 18,125               |             |   | 13.850                                     |        |                          | 101,875                           | <del></del>                                      |  | 13,750             |        |   | 81,250                     |  | 2,688            |   | 6   |
| Gurrency                                | <u>9</u>                           | ברוצ          |                      | EUR          |          | EUR                  |        | 9  | ž.           |  | ă   |        |          | EUR                  |                    | . !          | EUR                   |   |   | EUR                  |             |   | <u> </u>                                   |        |                          | EUR                               |  |  | EUR                |        |   | φn                         |  | 202              |   |   |
| Guarantor                               | Lehman<br>Brothers<br>Holdings     | Plants.       | Brothers<br>Holdings | inc.         | Brochers | Holdings<br>Inc.     | Lebran | Brothers<br>Haldings   | nc.          | Lehman   | Holdings  | Lehman | Brothers | Helmungs<br>Inc.     | Lehman             | Holdings     | 185                   | Lehman  | Brothers  | Holdings<br>Inc.     | at the last | Brothers  | Holdings<br>Inc.                           | Lehman | Brothers                 | nc.                               | tehman   | Brothers   | ridecimps<br>late. | Lehman | Brothers<br>Holdings  |                            | Lehman<br>Brothers                                 | Holdings<br>Inc. |   | Lehman<br>Brothers<br>Holdings  |
| ksuer                                   | Lehman<br>Brothers<br>Treasury Co. | Johnan        | Ś                    | 6.V.         | Brothers | Treasury Co.<br>B.V. | Lehman | Brothers<br>Treasury Co.   | 6.V.         | Letunan  | S   | Гершен | Brothers | reasury ca.<br>8.V.  | Lehman<br>Arothers | Treasury Co. | 8.v.                  | Lehman  | Brothers  | Theasuny Co.<br>8.V. | ab mar      | Brothers  | Treasury Co.                               | Lehman | Brothers<br>Treasury Co. | a.v.                              | Lehman   | Brothers   | R.V.               | Lehman | Brothers<br>Treasury Co.  | 3,4                        | Brothers   | Treasury Co.     |   | Lehman<br>Brothers<br>Treasury Co.  |
| NS                                      |                                    | X301.23359407 |                      | XX0125559467 |          | XS0126892255         |        | Company of the Compan | XSOLESSEGESU |  | KENZHARAFAER  |        |          | X\$0218304458        |                    |              | XS0210433206          |   |   | 81722210802X         |             |   | XX0236151088                               |        |                          | XS0323848977                      |  | -  | X50260371827       |        |   | AU300LBTC029               |  | XSDZ10782552     |   |   |
| 200                                     |                                    | 30510.44      |                      | 50316.45     |          | 50316.45             |        |  | 50316.45     |  | E3638   |        |          | 52389                |                    |              | 52390                 |   |   | 55824.1              |             |   | 45424.02                                   |        |                          | 55935                             |  |  | 56717.01           |        |   | 26941                      |  | \$8221.44        |   |   |
| Description                             | and the second                     | W IN USO      |                      | 28 MTN1090   |          | 29 MTN 120           |        |  | 3G M IN 1660 | A Period A NATIONAL PROPERTY OF THE PARTY OF | issue of Euch 3,000,000 Fusions Network Lives<br>Notes Due Marin 2015 Under the US<br>SAC ROY ROY Erry Markin Term Ande Devotem |        |          | 32 Index inked Notes |                    |              | 33 Index finked Notes | Issue of EUR 15,000,000 Capital Protected Notes | Due Dec. 2010 relating to a Basket of Asian Markets |                      |             | (ISSUE of EUR 10,000,000) Equally Linked Notes Due July 2009 relating to a Basket of Shares under the | US \$100,000,000,000 Euro Madium Tarm Note |        |                          | Autoredeemer Worst of Basket Note | Issue of EUR 4,000,000 Multi Asset Rainbow Notes | due 2011 relating to a Basket of 3 Indices under the |                    | _      | Issue of Australian Domestic Floating Rate Notes the 8/24/11 under the US \$60,000,000,000 Euro | 38 Medum Term Note Program | <br> Issue of EUR 100,000,000 CMS-Linked Notes due |                  | 0 | issue of EUR 2,500,000 Calable Inverse Ploater<br>Notes due October 2036 under the US |
|   |                                    | 77            |                      | 22           |          | 8                    |        | }  | R            |  | ñ   |        |          | ង                    |                    |              | 33                    |   | _   | Ŗ                    |             |   |  |        |                          | 33                                |  |  | 33                 |        |   | 88                         |  | ğ                | 3 |   |

| Allowed Amount<br>Transferred | herein          |        |   | 00 \$89,495.37                | <del></del> | 31 \$39,206.75  |        |   | 19 527,456.43                   |        |   | 7,719 \$11,762.01                |                    | 9,121 \$13,898.17                         |        |   | 7,434 \$11,326.88               |                    |   | 18751,026 02                    |          | 18 750 415 239 45 | L.              |          | 340,638.57           | <u> </u>   |              | 18,750 \$15,239.46 |  | 36.188 \$51.353.89                            | ┺            |  | 3,225 \$4,576.62 | ····   |  | 56 579.82    |          | • ****  | 25,000 \$35,632.13                             |          |              |
|-------------------------------|-----------------|--------|---|-------------------------------|-------------|---|--------|---|---------------------------------|--------|---|----------------------------------|--------------------|---|--------|---|---------------------------------|--------------------|---|---------------------------------|----------|-------------------|-----------------|----------|----------------------|--|--------------|--------------------|--|---|--------------|--|------------------|--------|--|--------------|----------|---|--|----------|--------------|
|                               | Notional Amount |        |   | 62,500                        |             | 25,731  |        |   | 18,019                          |        |   | 7,7                              |                    | 9.1                                       |        |   | 7,4                             |                    |   | 13,226                          |          | 187               |                 |          | \$0,00               |  |              | 18.7               |  | 36  |              |  | 3.               |        |  |              |          |   | 25,  |          |              |
|                               | Currency        |        |   | EUR                           |             | FUR   |        |   | EUR                             |        |   | EUR                              |                    | EUR                                       |        |   | E.S                             |                    |   | EUR.                            |          | Ç                 | 2               |          | AU5                  |  |              | Atto               |  | <u> </u>                                      |              |  | EUR              |        |  | EUR          |          |   | EUR  |          |              |
|                               | Guarantor       | Lehman | Holdings  | 30                            | Brothers    | Holdings<br>Inc.  | Lehman | Brothers                                  | -                               | Lehman |   | 100                              | Lehman<br>Brothers | Holdings<br>Inc.                          | Lebman | Haldings                                  |                                 | Grothers           |   | inc.<br>Lebrana                 | Brothers |                   | Lehman          |          | Holdings<br>Inc.     | Lehman   | Holdings     | 2                  | Brothers   | Holdings                                      | Lehman       | Brothers<br>Holdings                             | _                | Lehman |  |              | Leforman | Brothers<br>Holdings  |  | Brothers | . Holdings   |
|                               | <b>Issuer</b>   | Lehman | Treasury Co.  | B.V.                          | Brothers    | Treasury Co.<br>B.V.  | Lehman | Brothers<br>Treasury Co.                  | B.V.                            | Lehman | Treasury Co.                              | B.V.                             | Lehman             | Treasury Co.                              | Lehman | Treatury Co.                              | B.V.                            | Lehman<br>Brothers | Treasury Co.                              | B.V.                            | Brothers | Treasury Co.      | Lehman          | Brothers | Treasury Co.<br>B.V. | Lehman   | Treasury Co. | B.V.               | Brothers   | Treasury Co.                                  | Lehman       | Brothers<br>Treasury Co.                         | B.V.             | Lehman | Treasury Co.                                 | 8.V.         | Lehman   | Brothers<br>Treasury Co.  | B.V.   | Brothers | Treasury Co. |
|                               | SSIN            |        |   | XS0260592752                  |             | XS0248282120  |        |   | XS0248282120                    |        |   | XS024828212D                     |                    | X5024828212D                              |        |   | XS0248282120                    |                    |   | XS0248282120                    |          | -                 | AUSTONIE        |          | ALISOGI BITCO11      |  |              | AU300LBTCD11       |  | ven central                                   | TERRETORY OF |  | XS0168797032     |        |  | X50168797032 |          |   | XS0288524795                                   |          |              |
|                               | ŭ               |        |   | 58247,02                      |             | 26863   |        |   | 58893.03                        |        |   | 58895                            |                    | 28895.01                                  |        |   | 58895.02                        |                    |   | 58895.03                        |          |                   | 56914           |          | 58915                |  |              | 58918              |  | 1   | 17466        |  | 59427.01         |        |  | 59427.03     | ·        |   | 59495  |          |              |
|                               | Description     | 1      | Issue of EUR 6,000,000 Catable Fixed Hate Notes<br>due July 2026 under the US \$45,000,000,000 Euro | Medum Term retal Note Program |             | Note Issued under USD 45,000,000,000 Euro<br>Mertium Term Note Retail Prooran |        | Note Issued under USD 45,000,000,000 Euro | Medium Term Note Retail Program |        | Note issued under USD 45,000,000,000 Euro | Medium Term Note Retail Progress |                    | Note Issued under USD 45,000,000,000 Euro |        | Note Issued under USD 45,000,000,000 Euro | Medium Term Note Retail Program |                    | Note Issued ander USD 45,000,000,000 Euro | Medium Term Nore Retail Program |          |                   | Fixed Rate Note | ,        | Object Objection     | מאור המאור ה |              | 50 Fixed Rate Note | lessue of 37 nm 000 Southwite Index Linked Notes | due 2008 under USD 15,000,000,000 Euro Medium |              | tasue of 37,000,000 Synthetic Index Linked Notes |                  |        | due 2009 under USD 15,000,000,000 Euro Medum |              |          | Issue of EUR 15,000,000 Variable Coupon CPP!<br>Notes due April 2017 Under the US | \$60,000,000,000 Euro Mackum term Note Program |          | -            |
|                               | ָ<br>֡          |        |   | 413                           |             |   |        |   | 43                              |        |   | 44                               |                    | 4 4                                       |        |   | 46                              |                    |   | 47                              |          | •                 | 48              |          | Q                    | P  |              | 50                 |  |   | TC           |  | 25               |        |  | 53           | <u> </u> |   | 54   |          |              |

| 1970   1970   1971   1970   1971   1971   1970   1971   1970     |           |  |            |   |                            |                  |          |   | Allowed Amount<br>Transferred |
|---|-----------|--|------------|---|----------------------------|------------------|----------|---|-------------------------------|
| Secretary Colored Co  |           | Description  | ZQ.        | ISTIV                                   | Strer                      | Guarantor        | Currency | Notional Amount                           | nerrein                       |
| Control   Cont  |           |  |            |   | Brothers<br>Treasury Co.   | Brothers         |          |   |                               |
| Transmy Co.   | <b>58</b> | TRAXX Europe Series 6                                  | 60639.1    | X50289069519                            | 8,V.                       | 130              | ELER.    | 18,700                                    | \$23,082.87                   |
| Treatment   Carlo     |           |  |            |   | Grothers                   | Brothers         |          |   |                               |
| March   Marc  |           |  |            |   | Treasury Co.               | Holdings         |          |   |                               |
| State of EIR 72,000,000 Floating Relativistic Livings   State of EIR 72,000,000,000 Early Relativistic Livings   State of EIR 72,000,000,000,000 Early Relativistic Livings   State of EIR 72,000,000,000,000 Early Relativistic Livings   State of EIR 72,000,000,000,000,000 Early Relativistic Livings   State of EIR 72,000,000,000,000,000,000,000,000,000,0   | 57        | ITRAXX Europe Series 6                                 | 11765909   | XS0289069519                            |                            | 2                | EUR      | 4,663                                     | \$5,755.29                    |
| Mode in dick in place main Rambow Cliquei         G06555         X2027920206000         Token main Cahman         Lehman Lahman         Lehman Lahman Lahman         Lehman Lahman Lah   |           |  |            |   | Lehman<br>Brothers         | Brothers         |          |   |                               |
| State of ELR 25 000 0000 Prostring Sequendrock Linked   State of ELR 25 000 0000 Prostring Sequendrock Linked   State of ELR 25 000 0000 Prostring Sequendrock Linked   State of ELR 25 000 0000 Prostring Sequendrock Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 0000 Prostring Read-rinker Linked   State of ELR 25 000 000 Prostring Read-rinker Linked   State of ELR 25 000 000 Prostring Read-rinker Linked   State of ELR 25 000 000 Prostring Read-rinker Linked   State of ELR 25 000 000 Prostring Read-rinker   State of ELR 25 000 000 Prostring Read-rinker Linked   State of ELR 25 000 000 Prostring Read-rinker   State of ELR 25 000 000 Prostring Read-r  | 89        | Muti Index replacement Rambow Cliquet                  | 60655      | X\$0279202682                           | Treasury Co.<br>B.V.       | Hobsings<br>Inc. | EUR      | 16,250                                    | \$22,103.61                   |
| State of EUR 25,000,000 Ploating Relateboter Linked   State of EUR 25,000,000 Ploating Relateboter Linked  |           |  |            |   | opusa i                    | atman.           |          |   |                               |
| State of Cachen 16, 2016 under USD   State of Cachen 16, 2016 under 16, 2016 un  |           | Issue of FUR 25 000 000 Finating Rate/Index Linked     |            |   | Brothers                   | Brothers         |          |   |                               |
| State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index   State of EUR 25,000,000 Floating Rate/Index Linked   Notes clee   State of EUR 25,000,000 Floating Rate/Index   State of E  |           |  | 3          |   | Treasury Co.               | Holdings         | 0        | 75 000                                    |                               |
| State of EUR 25,000,000 Floating Rate/Index Linked   State of EUR 25,000,000 Floating Rate/Index Linked   State of Cacober 1, 2018 under USD   State of Cacober 1, 2018 under USD   State of Cacober 1, 2018 under USD   State of EUR 25,000,000 Floating Rate/Index Linked   State of Cacober 1, 2018 under USD   State of EUR 25,000,000 Floating Rate/Index Linked   State of EUR 20,000,000 Floating Rate/Index Rat  | 28        | 25,000,000,000 Euro Medium Tema Note Program           | 61055      | XX0209164358                            | i.v.                       | 3                |          | more /                                    | ١                             |
| State of EUR 25,000,000 Floating Rate/Index Linked   State of EUR 20,000 Cloud Index-Linked Notes cue   State of EUR 20,000 Cloud I  |           |  |            |   | Cehman                     | Leftman          |          |   |                               |
| Notice and EURS 20,000 COO Euro Medium Term Note Program   Stocks and EURS 20,000 COO   |           | Issue of EUR 25,000,000 Floating Reterindex Linked     |            |   | Brothers                   | Brothers         |          |   |                               |
| International Program   Security   Securit  | 8         |  | 61059      | X\$0209364192                           | irazsury co.<br>8.v.       | inc.             | EUR      | 62,338                                    | \$68,620.82                   |
| Section 25,000,000 Floating Ratelindex Linked   Section 25,000,000 Color Floating Ratelindex Linked   Section 25,000,000 Color Section 1 and Note Floating Ratelindex Linked   Section 25,000,000 Color Section 1 and Note Floating Ratelindex Linked Notes due October 1, 2018 under USD 30,000,000 Color Section 1 and Note Floating Ratelindex Linked Notes due October 1, 2018 under Us 3100,000,000 Color Section 2, 2018,000,000 Color Section 1 and Note Floating Ratelindex Linked Notes due  |           |  |            |   | 1                          | 1                |          |   |                               |
| State of ELR 200,000 CD Of Positing Rade/flocks Livided Notes Gue October 1, 2016 under 1950  |           | height a short and collects and also are at 12 to make |            |   | Brothers                   | Brothers         |          |   |                               |
| Section   |           | Notes due October 1, 2018 under USD                    |            |   | Treasury Co.               | Holdings         |          |   |                               |
| Second   Color   Col  |           |  | 61059.01   | XS0209164192                            | B.V.                       | 봈                | EUR      | 76,300                                    | \$108,470.32                  |
| Section   Security   Security   Security   Section   Security   Section   Security   Section   Security   Section   |           |  |            |   | Lehman                     | Lehman           |          |   |                               |
| Treatment   Foreigner   Care   Care  |           | issue of EUR 25,000,000 Floating Ratalindex Linked     |            |   | Brothers                   |                  |          |   |                               |
| Continued   Cont  | - {       |  | 50 650     |   | Treasury Co.               |                  | 9        | 23.863                                    |                               |
| State of EUR 300,000,000 Index-Linked Notes due   | 2         |  | emsemo     | 767407607064                            | Lehman                     | Letimen.         | 400      | 222/24                                    | L                             |
| State of EUR 300,000 bndex-Linked Notes due   Avgastssod323   |           |  |            | ,                                       | Brothers                   | Brothers         |          |   |                               |
| State of EUR 300,000 to the the US 310,000,000 Euro   62743.01   10   10   10   10   10   10   10   |           |  | į          | *************************************** | Treasury Co.               |                  | <u> </u> | 7412500                                   | \$207.771.59                  |
| State of ELR 300,000,000 Index-Linked Notes due   State of ELR 300,000,000 Index-Linked Notes due   State of ELR 300,000,000 Index-Linked Notes cue   State of ELR 300,000,000 Index-Linked Notes cue   State of ELR 300,000 Index Linked Notes cue   State of ELR 300,000 Index Cue   S  | 3         |  | 17/70      | Vaccopporation                          | Lehman                     | Letrinan         |          | A 1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 (1 ( |                               |
| August 2017 Under the US \$100,000,000 Euro   G2743.01   G2743.02   G2743.02 |           | Issue of EUR 300,000,000 Index-Linked Notes due        |            |   | Brothers                   | Brothers         |          |   | •                             |
| Issue of EUR 300.000 CMS-Linked Notes due   G2743.05   X00315504325   B.V.   Inc.   EUR   |           | -  |            |   | Treasury Co.               | Holdings         | <b>(</b> | 201                                       |                               |
| State of EUR 200.000 to the Carda of State of   | <b>X</b>  |  | 1025743,01 | XS03185043Z3                            | S.V.                       | Phone            | ¥ L      | POC' 10                                   | +                             |
| August 2017 Unider the US \$100,000,000,000 E-wro 62743.05 X00315504323 8.V. Inc.  Medium Term Note Program Security Co.M.S. Linked Notes due 62243.9 X50315504323 8.V. Inc.  Medium Term Note Program Security Co.M.S. Linked Notes due 62243.9 X50315504324 8.V. Inc.  Medium Term Note Program Security Co.M.S. Linked Notes due 63223.09 X503103546 8.V. Inc.  Medium Term Note Program Security 63222.09 X503103546 8.V. Inc.  Medium Term Note Program Security 63222.09 X503103546 8.V. Inc.  Medium Term Note Program Security 63222.09 X503103554 8.V. Inc.  Medium Term Note Program Security 6325.00,000 Euro 63325.2 8.V. Inc.  Medium Term Note Program Security 6325.2 8.X. Inc.  Medium Term Note Program Security 6325.2 8.V. Inc.  Medium Term Note Program Security 6325.2 8.X. Inc.  Medium Term Note Program Security 6425.00   |           | Issue of EUR 300,000 000 Index-Linked Notes due        |            |   | Brothers                   | Brothers         |          |   |                               |
| Section   Control of EUR 300,000 000 of EUR   Control of EUR 300,000 000 of EUR 300,000 of EUR  | q         |  | 27743 Oc   | VC031 E404273                           | Treasury Co.               | Haldings         | <u>ū</u> | 87 500                                    |                               |
| Asgust 2017 under Usib 700,000,000 index Linked Notes due         Recitiers         Berothers         Rechters         Berothers           August 2017 under USD 700,000,000 Euro         62743.9         XS0315504323         18.7         ELR         125,000           Lehman Security         Lehman Security         62222.09         XS0309103546         B.V.         EUR         12,500           Lehman Security         62222.09         XS0309103546         B.V.         Ichman Lehman         12,500           Lehman Program Security         62222.09         XS0309103546         B.V.         Ichman Lehman         12,500           Redulum Term Note Program Security         63325.00         63325.08         XS0210782552         B.V.         Inc.         EUR         18,750           Redulum Term Note Program Security         63325.08         XS0210782552         B.V.         Inc.         EUR         18,750           Reserved of EUR Tropogram Security         63325.08         XS0210782552         B.V.         Inc.         EUR         18,750           Redulum Term Note Program Security         63325.08         XS0210782552         Berthers         Berthers         Berthers           Researchers         Berthers         Berthers         EUR         G.Z.S00  | B         |  | 7          | COCLOCOTE OF V                          | Lehman                     | Lehman           |          |   | ᅩ                             |
| August 2017 under USD 100,000,000 000 Euro         62743.9         Y00315504323         R.M.         EUR         125,000           Medium Term Note Program         62222.09         X00309103546         B.V.         EUR         12,500           Lehman Security         6222.09         X00309103546         B.V.         EUR         12,500           Returnary 2013 Under the US \$25,000,000,000 Euro         6222.09         X003091035546         B.V.         Inc.         EUR         18,750           Medulum Term Note Program Security         63325.08         X00210782552         B.V.         Inc.         EUR         18,750           Referrary 2013 Under the US \$25,000,000,000 Euro         63325.08         X00210782552         B.V.         Inc.         EUR         18,750           Referrary 2013 Under the US \$25,000,000,000 Euro         63325.08         X00210782552         B.V.         Inc.         EUR         18,750           Referrary 2013 Under the US \$25,000,000,000 Euro         63325.08         X00210782552         B.V.         Inc.         EUR         18,750           Referrary 2013 Under the US \$25,000,000,000 Euro         G.S.S.S.         X00218614557         B.V.         Inc.         EUR         18,750   |           | Issue of EUR 300,000,000 Index Linked Notes due        | -          |   | Brothers                   |                  |          |   |                               |
| Lehman Security   G2222.09   XS0309103546   B.V.   Holdings   EUR   EU  | 9         |  | 0 57263    | ECEPHONETERNAN                          | Treasury Co.               |                  | g        | 125.000                                   |                               |
| Security   G2822.09   XS0309103546   R.Y.   No.   No  | 8         |  | 700        |   | Lehman                     | Lehman           |          |   | ╁                             |
| Lehman Program Security   62822.09   XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  |           |  |            |   | Brothers                   |                  |          |   |                               |
| Lehman   L  | 69        |  | 62822.09   | XS0309103546                            | rreasoury co.<br>B.V.      | _                | EUR      | 12,500                                    | \$17,738.82                   |
| State of ELIR 100,000,000 CARS-Lniked Noise due   Brothers   Bro  |           |  |            |   | Lefrman                    | Lehman           |          | ļ. <u>.</u> .                             |                               |
| Medium Term Note Program         63935.68         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX  |           | issue of EUR 100,000,000 CMS-Linked Notes due          |            |   | Brothers<br>Transferry Co. |                  |          |   |                               |
| Lehran   L  | 68        |  | 63325.08   | XS0210782552                            | B.V.                       | _                | EUR      | 18,750                                    | \$27,184.61                   |
| 63595.2 XS0218614567 7 Nd. Nd. C. B.   |           |  |            |   | Lehman                     | Lehman           |          |   |                               |
| 63595.2 XSQ228614967 (b.V. Mrc. EUR 62,500)   |           |  |            |   | Treasury Co.               |                  |          |   |                               |
|   | 8         | Lenman Program Security                                | 63595.2    | X50218614567                            | 9.V.                       | IĀ.              | EG       | 62,500                                    | 4                             |

|         | Description  | POC             | Nisi             |                                     | Guærantor                              | Currency   | Notional Amount                         | Allowed Amount<br>Transferred<br>herein |
|---------|--|-----------------|------------------|-------------------------------------|--|------------|---|---|
| Ę       | 70 i shman Drowen Garuffu  | 4E <b>30</b> MB |                  | <b>.</b>                            | Lehman<br>Brothers<br>Holdings         | EUR        | 159.375                                 | \$226.169.98                            |
|         |  |                 |                  | Lehman<br>Brothers<br>Treasury Co.  | Lehman<br>Brothers<br>Holdings         |            |   |   |
| E       | Lehman Program Security  | 63597.01        | X\$0213454829    |                                     | IK.                                    | EUR        | 5,000                                   | \$7,095.53                              |
| ş       | abrosa Deversos Samultu  | 20 20589        | VC0213454879     | Lehtman<br>Brothers<br>Treasury Co. | Lehman<br>Brothers<br>Holdings<br>Inc. | EUR        | 6.250                                   | \$8.869.41                              |
|         | Transport of the state of the s |                 | Γ                | æ                                   | Lehman                                 |            |   |   |
|         |  |                 |                  | ජ                                   | Brothers<br>Holdings                   |            |   |   |
| 73      | Lehman Program Security  | 63597.03        | XS0213454829     | T                                   | Inc.                                   | EUR        | 2,000                                   | \$7,095.53                              |
| a       |  |                 |                  | Lehman<br>Brothers<br>Treasury Co.  | Lehman<br>Brothers<br>Holdings         |            |   |   |
| 74      | Lehman Program Secuniy   | 63597.04        | X\$0213454829    |                                     | nc.                                    | EUR        | 8,750                                   | \$12,417.18                             |
|         |  |                 |                  |                                     | Lehman                                 |            |   | the state of the                        |
|         |  |                 |                  | S<br>S                              | Holdings                               | !<br>i     |   |   |
| 7.6     | 75 Lehman Program Security   | 63598           | X\$0213454829    | BV.                                 |  | EUR        | 18,750                                  | \$26,608,23                             |
|         |  |                 |                  |                                     | Brothers                               |            |   |   |
| 22      | Lebraso Process Security   | 10,86329        | XS0213454829     | Treasury Co.<br>8,v.                | Holdings<br>Inc.                       | EUR        | 25,000                                  | \$35,477.64                             |
|         |  |                 |                  |                                     | Lehrman                                |            |   |   |
|         |  |                 |                  | Brothers<br>Treasury Co.            | Brothers<br>Holdings                   |            |   |   |
| "       | Lehman Program Security  | 53598.02        | XS0213454829     | B.V.                                | nc.                                    | EUR        | 21,250                                  | \$30,156.00                             |
|         |  |                 |                  | Lehman                              | Lehman<br>Brothers                     |            |   |   |
| <u></u> | 70 Lawren Countly  | 63508.03        | PC8b3b51502X     | ä                                   | Holdings                               | ECR        | 35,000                                  | \$49,668.70                             |
|         | Aumon Contract Contract  |                 |                  |                                     | Lehrman                                |            |   |   |
|         |  |                 |                  | Brothers<br>Treasury Co.            | Brothers<br>Holdings                   |            |   |   |
| 2       | 79 Lehman Program Security   | 63605.01        | XSD213454829     | B.V.                                | lar.                                   | EUR<br>EUR | 12,500                                  | \$17,738.82                             |
|         |  |                 |                  | Brothers                            | Brothers                               |            |   |   |
| 8       | lehman Program Security  | 63605.01        | X50218614567     | Treasury Co.<br>B.V.                | Holdings<br>Inc.                       | EUR        | 12,500                                  | \$18,169,30                             |
|         |  |                 |                  | Lehman                              | Lenman                                 |            |   |   |
|         |  |                 |                  | Brothers<br>Treasury Co.            | Brothers<br>Holdings                   |            |   |   |
| £       | Letrnan Program Security   | 63505.04        | X50213454825     | B.V.                                | inc.                                   | EUR        | 15,000                                  | \$21,286.59                             |
|         |  |                 |                  | Brothers                            | Brothers                               |            |   |   |
| 5       | To de comme On comme Comme adition   | 6360e na        | YCOSTORSACT      | Treasury Co.                        | Holdings                               | 8110       | 15.000                                  | \$21.803.16                             |
|         | Personal recutation careers  | - Control       |                  | Lehman                              | Lehman                                 |            |   | ļ.,                                     |
|         |  |                 |                  | Brothers                            | Brothers                               |            | *************************************** |   |
| æ       | Lehman Program Security  | 53605.05        | X\$0213454829    | E.V.                                | Inc.                                   | EUR        | 12,500                                  | \$17,738.82                             |
|         |  |                 |                  | Lehman                              | Lebensen<br>Renthers                   |            |   |   |
|         |  |                 | 1,34,501,000,000 | Treasury Co.                        | Holdings                               | <u>0</u>   | 13.250                                  | 419 986 73                              |
| ١       | 84 Lehman Program Security   | 65005.05        | XXVZ1801+201     |                                     | 1                                      | í          | 1                                       | ┚                                       |

| Č          | Description  | ű         | NSI                   | fruer                    | Guarantor        | Currency .    | Notional Amount | Allowed Amount<br>Transferred<br>herein |
|------------|--|-----------|-----------------------|--------------------------|------------------|---------------|-----------------|---|
|            |  |           |                       | Lehman                   | Lehman           |               |                 |   |
|            | :  |           |                       | Treasury Co.             | Holdings         | <u>ç</u><br>i | 00000           | 00 00 0 104                             |
| 88 L       | 85 Letman Program Security   | 63605.06  | X50Z134548Z9          | B.V.                     | inc.<br>Lehman   | 2             | DOC-7-7         | 00/27/104                               |
|            |  |           |                       | Brothers                 | Srothers         |               |                 |   |
|            |  |           |                       | Treasury Co.             | Holdings         | <u> </u>      | 6               | 620 003 03                              |
| 88 L       | 85 Lemman Program Security   | 90'50969  | XS0218614567          | B.V.                     | 14               | E .           | 71,250          | 230,687.B2                              |
|            | heart of El 10 &0 (VD) (M) EX Booked Jinked Mulac  |           |                       | Brothers                 | Brothers         |               |                 |   |
| <u>. 0</u> | Case 2010 Under the US \$60,000,000,000 Euro   |           |                       | Treasury Co.             | Holdings         |               |                 |   |
| 87 14      | Medium Term Note Program   | 66501.28  | X50268043709          | B.V.                     | 2                | EUR           | 34.513          | \$48,976.89                             |
|            |  |           |                       | Lahman                   | Lehman           |               |                 |   |
| # 1        | issue of EUR 60,000,000 FX Basket-Linked Notes   |           |                       | Treature                 |                  |               |                 |   |
| 2 88       | Suc zo o ontes na ob socioto, oto suco suco Medium Term Note Program   | 56501.29  | XS0268043709          | B.V.                     |                  | EUR           | 2,800           | \$3,973.50                              |
|            |  |           |                       | Lehman                   | Lehrnan          |               |                 |   |
|            |  |           |                       | Brothers                 | Brothers         |               |                 |   |
|            |  |           |                       | Treasury Co.             |                  |               |                 | 1                                       |
| 1 68       | Lehman Program Security  | 66962,22  | XS0283820065          | 6.V.                     | Inc              | EUR           | 13,100          | \$15,549,26                             |
|            |  |           |                       | Lehman                   | Lehman           |               |                 |   |
|            |  |           |                       | Grothers                 |                  |               |                 |   |
|            |  |           |                       | Treasury Co.             | <del>-</del>     | !             |                 | 400000                                  |
| 106        | 90 Lehman Program Security   | 66962.22  | XS0269253287          | B.V.                     | 3                | 当             | 15,475          | \$19,099.83                             |
|            |  |           |                       | Lehman                   | Lehman           |               |                 |   |
|            |  |           |                       | Brothers                 |                  |               |                 |   |
|            |  | 20003     | VEATORITER            | Treasury Co.             | Koloniks         | <u>tr</u>     | 8.050           | \$10,488.12                             |
| 1 2        | Lenman Program Security  | 00304.44  | VOCANCE OF            | Lehmas                   | Letman           |               |                 |   |
|            |  |           |                       | Brothers                 | Srothers         |               |                 |   |
|            |  |           |                       | Treasury Co.             |                  |               |                 |   |
| 1 26       | 92 Lehmen Program Sectumy  | 66962.22  | XS0290251007          | 8,4                      | ĮĮ.              | FUR           | 34,988          | \$41,202.48                             |
|            |  |           | -                     | Lefeman                  | Central Control  |               |                 |   |
|            |  |           |                       | Brothers                 | Brothers         |               |                 |   |
| - 5        |  | 66063 33  | V60704347334          | A STATE OF THE PARTY CO. |                  | ŭ             | 9.725           | \$12,266.54                             |
| 8          | Lenman Program Security  | 7770500   | XS(231=4)/24          | ekman                    | Lehrian          | 5             |                 | *************************************** |
|            |  |           |                       | Brothers                 | Section.         |               |                 |   |
|            |  |           |                       | Treasury Co.             |                  |               |                 |   |
| 1 76       | 94 Lehman Program Security   | 66962.24  | XS0283820065          | B.V.                     |                  | E.            | 11,100          | \$13,175.33                             |
|            |  |           |                       | Lehman                   | Lehman           |               |                 |   |
|            |  |           |                       | Brothers                 |                  |               |                 |   |
| ď          | And the state of t | 86962.74  | XS0289253287          | B.V.                     | Inc.             | EUR           | 13,100          | \$16,168.51                             |
| 2          |  |           |                       | Lehman                   | Lehman           |               |                 | L                                       |
|            |  |           |                       | Brothers                 | _                |               |                 |   |
|            |  |           |                       | Treasury Co.             | _                | į             |                 | 00000                                   |
| 8          | 96 Lehman Program Security   | 166962.24 | XS0290250454          | B.V.                     | 32               | ž.            | 5,863           | 20,022,10                               |
|            |  |           |                       | Srothers                 | Brothers         |               |                 |   |
|            |  |           |                       | Treasury Co.             |                  |               |                 |   |
| 1/8        | 87 Lehman Program Security   | 66562.24  | XS02902S1007          | B.V.                     |                  | EUR           | 29,625          | \$34,887.41                             |
|            |  |           |                       | Lehman                   | retunan          |               |                 |   |
|            |  |           |                       | Brothers                 | Brothers         |               |                 |   |
| 80         | februari Program Security  | 66962.24  | XS0291347234          | 18.V.                    |                  | EUR           | 8,238           | \$10,390.30                             |
|            |  |           |                       | Lehman                   | Leftman          | _             |                 |   |
|            |  |           |                       | Brothers                 |                  |               |                 |   |
| g          | BB Lebras Decrees Security   | 66962.25  | XS0283820065          | Treasury Co.             | Holdings<br>Inc. | EUR           | 2,675           | \$3,175.14                              |
| 120        | ביינים בי | Avenue.   | Variation of the same |                          | 1                |               |                 | 1                                       |

|     |  |           |  |  |                    |            |                 | Allowed Amount        |
|-----|--|-----------|--|--|--------------------|------------|-----------------|-----------------------|
|     | Description  | 700       | . NISI   | ssper                                    | Guarantor          | Currency   | Notional Amount | Transferred<br>herein |
|     |  |           |  | Lehman<br>Brothers                       | Lehman<br>Brothers |            |                 |                       |
|     |  | 36.0003   | 7902369873X  | Treasury Co.                             | Holdings           | ğ          | 3.175           | \$3.918.70            |
| 3   | Certified Progress Security  | 2         | CONCESSOR OF THE PARTY OF THE P | Lehman                                   | Lehman             |            |                 |                       |
|     |  |           |  | Brothers<br>Translity Co.                | Srothers           |            |                 |                       |
| 5   | 101 Letunan Program Security   | 66952.25  | X\$0290250454  | B.V.                                     | Inc.               | EUR        | 1,625           | \$2,117.17            |
|     |  |           |  | Lehman                                   | Lebman             |            |                 |                       |
|     |  |           |  | Drouners<br>Treasury Co.                 |                    |            |                 |                       |
| 10. | 102 Lehman Program Security  | 66962.25  | XS0290251007   | B.V.                                     |                    | ECR<br>ECR | 7,263           | \$8,552.57            |
|     |  |           |  | Lehman                                   | Lehman             |            |                 |                       |
|     |  |           |  | Treasury Co.                             |                    |            |                 |                       |
| 201 | S Letman Program Security  | 66962.25  | XS0291347234   | B,V.                                     |                    | EUR        | 2,038           | \$2,569.98            |
|     |  |           |  | Lehman                                   | Lehman             |            |                 |                       |
|     |  |           |  | Sections                                 | Brothers           |            |                 |                       |
|     | 104 Lehman Program Security  | 66962.26  | XS0284892261   | B.V.                                     |                    | EUR        | 35,625          | \$43,254.61           |
|     |  |           |  | Lehman                                   | Lehman             |            |                 |                       |
|     |  |           |  | Brothers                                 |                    |            | ·               |                       |
|     | The state of the s | 26 (3033  | VCD3883A1AA8   | Treasury Co.                             |                    | 818        | 113.375         | \$143,456.28          |
| 2   | o Levrian Program Security   | 00304-40  | ADVORTATION.   | Lehrnan                                  | Lenman             |            |                 | ⊢                     |
|     |  |           |  | Brothers                                 |                    |            |                 |                       |
|     | ;  |           |  | Trensury Co.                             |                    | 0          | 375 67          | ¢89 007 03            |
| 2   | 105 Lerwan Program Security  | 0779600   | ASUSOSGSBOOD   | ebman                                    | Lehman             |            |                 | 4                     |
|     |  |           | ,  | Brothers                                 |                    |            |                 |                       |
|     |  | 1         | 7000   | Theastury Co.                            | Holdings           | <u>Q</u>   | 268125          | \$325,581.17          |
| 107 | 7 Lehman Program Sесилу  | 07'79644  | ASU 28451 1354   | tehman                                   | 1 sharen           | 5          |                 | ╄                     |
|     |  | _         |  | Brothers                                 | Brothers           |            |                 |                       |
|     |  |           |  | Treasury Co.                             |                    | ć          |                 |                       |
| ů.  | 108 Lehman Program Security  | 27.29699  | X50284511994   | B.V.                                     | the.               | EGR        | 000,621         | \$151,786,09          |
|     |  |           |  | Brothers                                 | Brothers           |            |                 | -                     |
|     |  |           |  | Treasury Co.                             | Holdings           | 9          | 42 500          | 09 227 603            |
| 19  | 109 MTN4826  | 97.180    | KSUZ638/16/4   | lehman                                   | Lebman             | 1          | No.             | ╀                     |
|     |  |           |  | Brothers                                 | Brothers           |            |                 |                       |
|     |  |           |  | Treasury Co.                             |                    | 9          | ř               |                       |
| 7   | 110 Lehman Program Security  | 67474.04  | XS0244093927   | 1.V.                                     |                    | Š          | 233             | 2203.70               |
|     |  |           |  | Brothers                                 | Brothers           |            |                 |                       |
|     |  |           |  | Treasury Co.                             |                    | !          | 4               |                       |
| Ŧ   | 111 Lehman Program Security  | 67475.03  | X\$0244093927  | EV.                                      | inc.               | 2          | 2,853           | \$4,150.33            |
|     |  |           |  | Lehman                                   | Lehman             |            |                 |                       |
|     |  |           |  | Treasury Co.                             |                    |            |                 |                       |
| Į   | 112 Lehman Program Security  | 67.478.05 | XS0244093927   | B.V.                                     |                    | EUR        | 2,204           | \$3,206.41            |
|     |  | _         |  | Tehman                                   | Lehman             |            |                 |                       |
|     |  |           |  | Brothers Brothers Treature Co. Holdlings | Brothers           |            |                 |                       |
|     | 113 Lehman Program Security  | 67.477.03 | XS0244093927   |  | Ju.                | EUR        | . 861           | -                     |
|     |  |           |  |  |                    |            |                 | 54,918,382.16         |